

Euronext® US Screened Climate Ambition 35 EW EUR Index

Objective

The Euronext® US Screened Climate Ambition 35 EW EUR index selects the 250 companies with the highest Free Float Market capitalisation of Euronext® North America 500 Index listed in the United States of America after exclusion of companies based on Trust Metric, Carbon Budget, activity involvement and UNGC controversies as defined by ISS-ESG. From the companies left in the universe after the exclusions, 35 companies with the highest Free Float Market capitalisation are selected. Euronext® US Screened Climate Ambition 35 EW EUR index is an equal-weighted index. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	18,438	QTD	14.82%	P/E Incl. Neg LTM	72.53
		YTD	14.82%	P/E Incl. Neg FY1	24.22
		2023	18.98%	P/E excl. Neg LTM	72.53
		2022	-17.44%	P/E excl. Neg FY1	24.22
		2021	32.95%	Price/Book	24.23
				Price/Sales	8.05
				Price/Cash Flow	29.68
				Dividend Yield (%)	0.99
Components (full)	EUR Bil	Annualized	(%)		
Average	525.1	2 Year	10.97%		
Median	300.9	3 Years	11.74%		
Largest	2894.6	5 Years	12.47%		
Smallest	162.1	Since Base Date 01-01-2010	13.13%		
Component Weights	(%)				
Largest	3.12				
Smallest	2.50				
Top ten	30.16				

Performance of other versions

Euronext US Screened Climate Ambition 35 EW GR EUR		Euronext US Screened Climate Ambition 35 EW NR EUR	
QTD	15.27%	QTD	15.14%
YTD	15.27%	YTD	15.14%
2023	21.17%	2023	20.51%
2022	-15.87%	2022	-16.34%
2021	35.16%	2021	34.50%

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Indices

Index Facts

Categories	Facts
Weighting	Equally Weighted.
Component Number	35
Review of composition	Quarterly after the close of the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	Euronext US Screened Climate Ambition 35 EW EUR Index family was introduced on 05 January 2022
Isin code / Base Value / Base Date	Euronext US Screened Climate Ambition 35 EW EUR Index (FRESG0000272), 1000 as of 01 January 2010 Euronext US Screened Climate Ambition 35 EW GR EUR Index (FRESG0000280), 1000 as of 01 January 2010 Euronext US Screened Climate Ambition 35 EW NR EUR Index (FRESG0000298), 1000 as of 01 January 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ALPHABET CLASS A	GOOGL	US	Technology	3.12
THE WALT DISNEY COMP	DIS	US	Consumer Discretionary	3.12
MERCK & COMPANY	MRK	US	Health Care	3.08
PEPSICO	PEP	US	Consumer Staples	3.05
JP MORGAN CHASE & CO	JPM	US	Financials	3.02
BANK OF AMERICA	BAC	US	Financials	3.02
ELI LILLY AND CO	LLY	US	Health Care	2.95
BROADCOM INC.	AVGO	US	Technology	2.94
HOME DEPOT INC	HD	US	Consumer Discretionary	2.93
MASTERCARD INC	MA	US	Industrials	2.92
				30.16

Portfolio Analysis

Top Sectors Breakdown

